

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

In re

Chapter 11

LEHMAN BROTHERS HOLDINGS INC., *et al.*,

Case No. 08-13555 (JMP)

Debtors

(Jointly Administered)

NOTICE OF TRANSFER OF CLAIM
PURSUANT TO BANKRUPTCY RULE 3001(e)(2)

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this notice.

Name and Address of Transferor:

Ivy Fixed Income Alpha Transport Fund, Ltd.
 c/o Ivy Asset Management
 Attn: Legal Dept.
 One Jericho Plaza
 Jericho, NY 11753

Name and Address of Transferee:

Ivy Asset Management LLC
 Attn: Legal Dept.
 One Jericho Plaza
 Jericho, NY 11753

Court Claim #: 19460

Total Amount of Claim: \$21,558.60*

Date Claim Filed: 9/18/2009

Transferred Portion: All

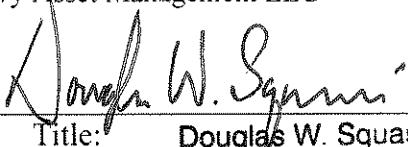
*Reduced and allowed pursuant to the Seventeenth
 Omnibus Objection to Claims (Settled Derivative
 Claims)

Last Four Digits of Acct. #: N/A

Last Four Digits of Acct. #: N/A

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

By: Ivy Asset Management LLC

By: 
 Title: Douglas W. Squasoni
 Chief Restructuring Officer

Date: 7/8/10

Penalty for making a false statement: Fine up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§152 & 3571.

TO:	United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court") Attn: Clerk
AND TO:	Lehman Brothers Holdings Inc. (the "Debtor")
CASE NAME:	Lehman Brothers Special Financing Inc.
CASE NO.	Chapter 11, Case No. 08-13888 (JMP)
CLAIM NO.	19460
DESCRIPTION OF CLAIM SUBJECT TO TRANSFER:	Unsecured claim – Terminated Derivative Contract

It is hereby certified that Ivy Fixed Income Alpha Transport Fund, Ltd. ("Transferor"), has assigned all rights, title, interest, claims and causes of action in and to, or arising under or in connection with, the Claim to:

Ivy Asset Management LLC
Attn: Legal Dept.
One Jericho Plaza
Jericho, NY 11753

("Transferee") by assignment agreement dated July 8, 2010.

Transferor hereby waives any objection to the transfer of the Claim to Transferee on the books and records of the Debtor and the Bankruptcy court, and hereby waives to the fullest extent permitted by law any notice or right to a hearing as may be prescribed by Rule 3001 of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rule or applicable law.

Transferor acknowledges and understands, and hereby stipulates, that an order of the Bankruptcy Court may be entered without further notice to Transferor transferring to Transferee Claim and recognizing Transferee as the sole owner and holder of the Claim. Transferor further directs the Debtor, the Bankruptcy Court and all other interested parties that all further notices relating to the Claim, and all payments or distributions of money or property in respect of the Claim, shall be delivered or made to Transferee.

IN WITNESS WHEREOF, this EVIDENCE OF TRANSFER OF CLAIM IS EXECUTED THIS 8th day of July, 2010.

Ivy Fixed Income Alpha Transport Fund, Ltd.
By: Ivy Asset Management LLC

As Investment Manager

Name:

Title:

Douglas W. Squasoni
Chief Restructuring Officer

Ivy Asset Management LLC

Name:

Title:

Douglas W. Squasoni
Chief Restructuring Officer